



Backtest #38750 · LPG · EVO_EVOEVOEVOG_v1671

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v1671 strategy delivered a 40.41% ROI on LPG with a 66.7% win rate, yet the 21.82% maximum drawdown signals excessive volatility risk. A Sharpe ratio of 1.10 suggests moderate risk-adjusted returns, but the sample size of only three trades severely undermines statistical confidence in these metrics. The results likely reflect curve fitting to historical noise rather than a robust, repeatable edge for live markets. Before deploying capital, the strategy requires extensive optimization across different market regimes and a larger backtest period to validate its stability.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47